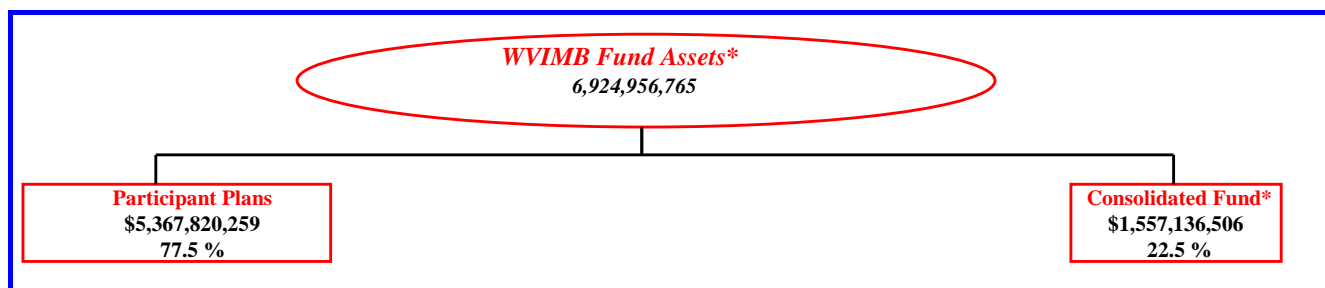


West Virginia Investment Management Board
Periods Ending February 28, 2002



Assets	Asset Values	Month Investment Earnings						
			Month	Qtr	YTD	1 Year	3 Years	5 Years
Participant Plans**								
<u>Pension Assets</u>								
Public Employees' Retirement System	\$2,633,695,941	(\$1,365,209)	(0.1)%	0.5 %	(0.6)%	(0.6)%	3.4 %	5.3 %
Teachers' Retirement System	1,022,898,043	(685,757)	(0.1)%	0.4 %	(0.7)%	(0.8)%	3.2 %	5.2 %
Public Safety Retirement System	79,362,602	(43,353)	(0.1)%	0.4 %	(0.7)%	(0.8)%	3.2 %	5.2 %
Judges' Retirement System	46,993,538	(26,561)	(0.1)%	0.4 %	(0.6)%	(0.6)%	3.3 %	5.2 %
State Police Retirement System	11,060,911	(5,416)	(0.1)%	0.5 %	(0.6)%	(0.6)%	3.1 %	5.1 %
Deputy Sheriffs' Retirement System	43,845,882	(26,021)	(0.1)%	0.4 %	(0.6)%	(0.6)%	3.1 %	N/A
<u>Insurance Assets</u>								
Worker's Compensation Fund I	567,875,283	(990,816)	(0.2)%	0.4 %	(0.9)%	(1.6)%	3.2 %	5.3 %
Worker's Compensation Fund II	441,171,373	(195,200)	(0.0)%	0.5 %	(0.6)%	(0.6)%	3.2 %	5.3 %
Pneumoconiosis	355,388,982	2,641,226	0.8 %	1.0 %	1.2 %	5.1 %	6.8 %	7.5 %
Worker's Compensation EELF	9,719,715	23,430	0.2 %	0.7 %	0.1 %	1.8 %	5.4 %	6.4 %
<u>Endowment Assets</u>								
Wildlife Fund	22,723,253	(9,359)	(0.0)%	0.5 %	(0.6)%	3.8 %	5.6 %	N/A
Prepaid Tuition Trust	54,787,240	(19,053)	(0.0)%	0.5 %	(0.6)%	0.0 %	N/A	N/A
Tobacco Settlement Trust	78,297,496	(3,448)	0.0 %	0.5 %	(0.2)%	N/A	N/A	N/A
Consolidated Fund***								
Cash Liquidity Pool	1,017,113,701	856,680	0.1 %	0.4 %	0.2 %	3.7 %	5.2 %	N/A
Government Money Market Pool	189,898,992	430,431	0.2 %	0.5 %	0.3 %	3.8 %	5.1 %	N/A
Enhanced Yield Pool	350,123,813	1,645,064	0.5 %	0.8 %	0.8 %	7.0 %	6.8 %	N/A

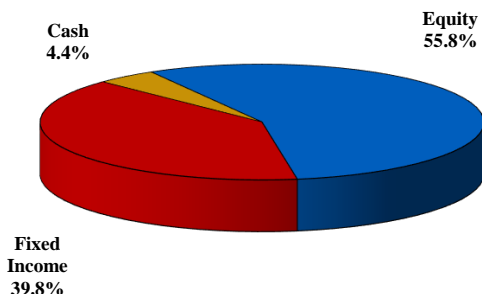
* Includes only manager directed accounts.

** Returns are net of manager fees and expenses. Returns shorter than 1 year are unannualized.

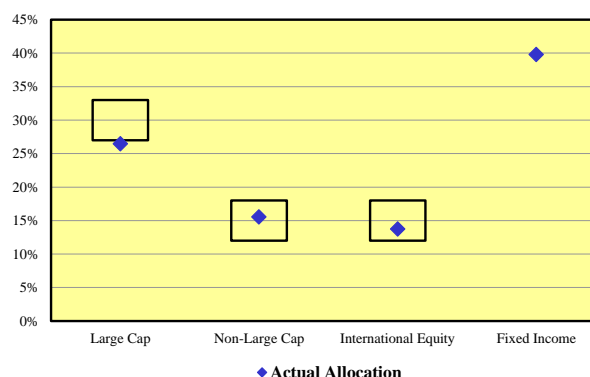
*** Returns are net of manager fees. Returns shorter than 1 year are unannualized.

WVIMB Investment Pools
Periods Ending February 28, 2002

Asset Allocation



Pool Allocation



Investment Pools		Asset Values (000's)	Index Returns (Blue)			Actual Returns (Black)		
			Month	Qtr	YTD	1 Year	2 Years	3 Years
Large Cap Equity								
	Large Cap	\$1,420,855	(2.0)%	(2.8)%	(3.6)%	(10.1)%	(8.7)%	(2.2)%
	<i>S&P 500</i>		(1.9)%	(2.5)%	(3.4)%	(9.5)%	(8.9)%	(2.5)%
Non-Large Cap Equity								
	Total Non-Large Cap	\$835,919	(0.3)%	6.0 %	(0.1)%	6.8 %	6.5 %	14.3 %
	<i>Russell 2500</i>		(1.8)%	2.5 %	(3.0)%	1.6 %	(4.3)%	10.9 %
	Total Domestic Equity	\$2,256,774	(1.4)%	0.2 %	(2.4)%	(4.4)%	(3.6)%	3.0 %
	<i>Domestic Index</i>		(1.9)%	(0.9)%	(3.2)%	(5.9)%	(7.2)%	2.0 %
International Equity								
	Total International	\$739,212	0.6 %	(1.1)%	(2.7)%	(14.1)%	(11.5)%	3.2 %
	<i>MSCI All Country World Free EX US</i>		0.7 %	(2.4)%	(3.6)%	(17.0)%	(17.6)%	(4.0)%
	Total Global Equity	\$2,995,987	(0.9)%	(0.1)%	(2.4)%	(6.9)%	(5.6)%	3.2 %
	<i>Global Index</i>		(1.2)%	(1.2)%	(3.3)%	(8.7)%	(9.9)%	0.6 %
Fixed Income								
	Total Fixed Income	\$2,136,628	1.3 %	1.3 %	2.3 %	8.5 %	11.4 %	7.5 %
	<i>Salomon Broad Investment Grade</i>		1.0 %	1.2 %	1.8 %	7.7 %	10.5 %	7.3 %
Cash								
	Short Term	\$237,135	0.1 %	0.4 %	0.2 %	3.8 %	5.1 %	5.2 %
	<i>Salomon 180 Day T-Bill</i>		0.2 %	0.6 %	0.4 %	3.9 %	5.0 %	5.0 %
	Total Investment Pools	\$5,369,750	(0.0)%	0.5 %	(0.5)%	(0.3)%	1.5 %	3.5 %